ARIMA:

LSTM:

Transformer:

<https://www.kaggle.com/code/gogo827jz/jane-street-ffill-transformer-baseline>

<https://www.kaggle.com/code/shreyasajal/pytorch-forecasting-for-time-series-forecasting>

<https://www.kaggle.com/code/markpeng/transformer-based-ts-representation-learning>